

2. Integration ...

• 1 By anti-derivative: the derivative of what gives the integrand?

$$\int x^2 dx = \frac{x^3}{3} + C \quad \text{We know } \frac{d}{dx} x^2 = 2x^1, \quad \frac{d}{dx} x^3 = 3x^2$$

$$\text{but } \frac{d}{dx} \frac{x^3}{3} = x^2 \quad \text{then } \frac{d}{dx} \frac{x^3}{3} = \frac{3}{3} x^2 \Rightarrow \frac{d}{dx} \frac{x^3}{3} = x^2$$

$$\text{Another Example: } \int \cos(x) dx = \sin(x) + C$$

$$\frac{d}{dx} \sin(x) + C = \cos(x)$$

$$\text{one more... } \int e^{3x} dx = \frac{1}{3} e^{3x} + C$$

$$e^{3x} = \frac{d}{dx} \frac{e^{3x}}{3} = \frac{1}{3} \cdot \left(\frac{d}{dx} e^{3x} \right)$$

$$\begin{aligned} e^x \int 1 dx &= e^x \cdot x + C \\ \int 1 dx &= x + C \\ \frac{d}{dx} x &= 1 \end{aligned}$$

Strategy: this works with pure functions, e.g. x^5 , $\sin(3x)$, ...

Non-example: $\int \frac{2x}{\sqrt{x^2-4}} dx$ brings us to...

• 2 By Substitution: $u = \text{inner function} + \text{vibes}$

$$\int \frac{2x}{\sqrt{x^2-4}} dx, \quad u = x^2-4 \Rightarrow du = 2x dx \quad \begin{cases} 1. \text{ replace } dx \\ 2. \text{ replace all } x \end{cases}$$

$$\int \frac{\cancel{2x}}{\sqrt{u}} \cdot \frac{du}{\cancel{2x}} = \int \frac{du}{\sqrt{u}} = \int u^{-\frac{1}{2}} du = 2 u^{\frac{1}{2}} = 2 \cdot (x^2-4)^{\frac{1}{2}} + C$$

$$\int x^a dx = \frac{x^{a+1}}{a+1} + C \quad \cdot 2 \frac{d}{dx} u^{\frac{1}{2}} = 2 \left(\frac{1}{2} u^{-\frac{1}{2}} \right) = u^{-\frac{1}{2}}$$

Strategy: this works when you have (functions \times their derivatives)

$$\text{Another example: } \int x^3 e^{x^4} dx, \quad u = x^4 \Rightarrow \frac{du}{4x^3} = \frac{4x^3}{4x^3} dx$$

$$\int x^3 e^{x^4} \frac{du}{4x^3}$$

$$\Rightarrow dx = \frac{du}{4x^3}$$

$$\frac{1}{4} \int e^u du = \frac{1}{4} e^u + C$$

$$= \frac{e^{x^4}}{4} + C$$

one more...: $\int \tan x dx = ?$

Non-example: $\int e^x \cos x \, dx$ brings us to...

.3 by Parts: reverse product rule.

$$\int u \, dv = uv - \int v \, du \Rightarrow uv = \int u \, dv + \int v \, du$$

$$\frac{d}{dx} u \cdot v = u \frac{dv}{dx} + v \frac{du}{dx}$$

Back to $I = \int e^x \cos x \, dx \dots$

$$\int u \, dv = uv - \int v \, du$$

I_1
"

$$u = \cos x \Rightarrow du = -\sin x \, dx$$

$$dv = e^x \Rightarrow v = e^x$$

$$\int e^x \cos x \, dx = \cos(x) \cdot e^x + \int e^x \sin x \, dx$$

$$u = \sin x \Rightarrow du = \cos x \, dx$$

$$dv = e^x \Rightarrow v = e^x$$

$$I_1 = \sin(x) \cdot e^x - \int e^x \cdot \cos x \, dx$$

$$I_1 = e^x \sin(x) - I$$

I_1
"

$$I = \cos(x) \cdot e^x + \boxed{e^x \sin(x) - I} \Rightarrow \boxed{I = e^x \cdot \frac{\cos(x) + \sin(x)}{2} + C}$$

Strategy: this works when

- everything fails.

- different-type functions

- periodic functions: $\sin x, \cos x, e^x$

One more! $I = \int \ln(x) \, dx = ?$

$$\int u \, dv = uv - \int v \, du$$

$$u = \ln(x) \Rightarrow du = \frac{1}{x} \cdot dx$$

$$dv = 1 \cdot dx \Rightarrow v = x$$

$$I = \ln(x) \cdot x - \int x \cdot \frac{1}{x} \, dx$$

$$= \ln(x) \cdot x - \int 1 \, dx$$

$$= \ln(x) \cdot x - x + C$$

Bonus: $\int e^x \cdot x^5 \, dx = e^x (x^5 - 5x^4 + 20x^3 - 60x^2 + 120x)$

$$- 120 \int e^x \, dx$$

$$= e^x (x^5 - 5x^4 + 20x^3 - 60x^2 + 120x - 120) + C$$

D	I
+ x^5	e^x
- $5x^4$	e^x
+ $20x^3$	e^x
- $60x^2$	e^x
+ $120x$	e^x
- 120	e^x
+ 0	e^x

$$\begin{array}{l} \frac{d}{dx} \cosh(x) \\ \frac{d}{dx} \sinh(x) \end{array}$$